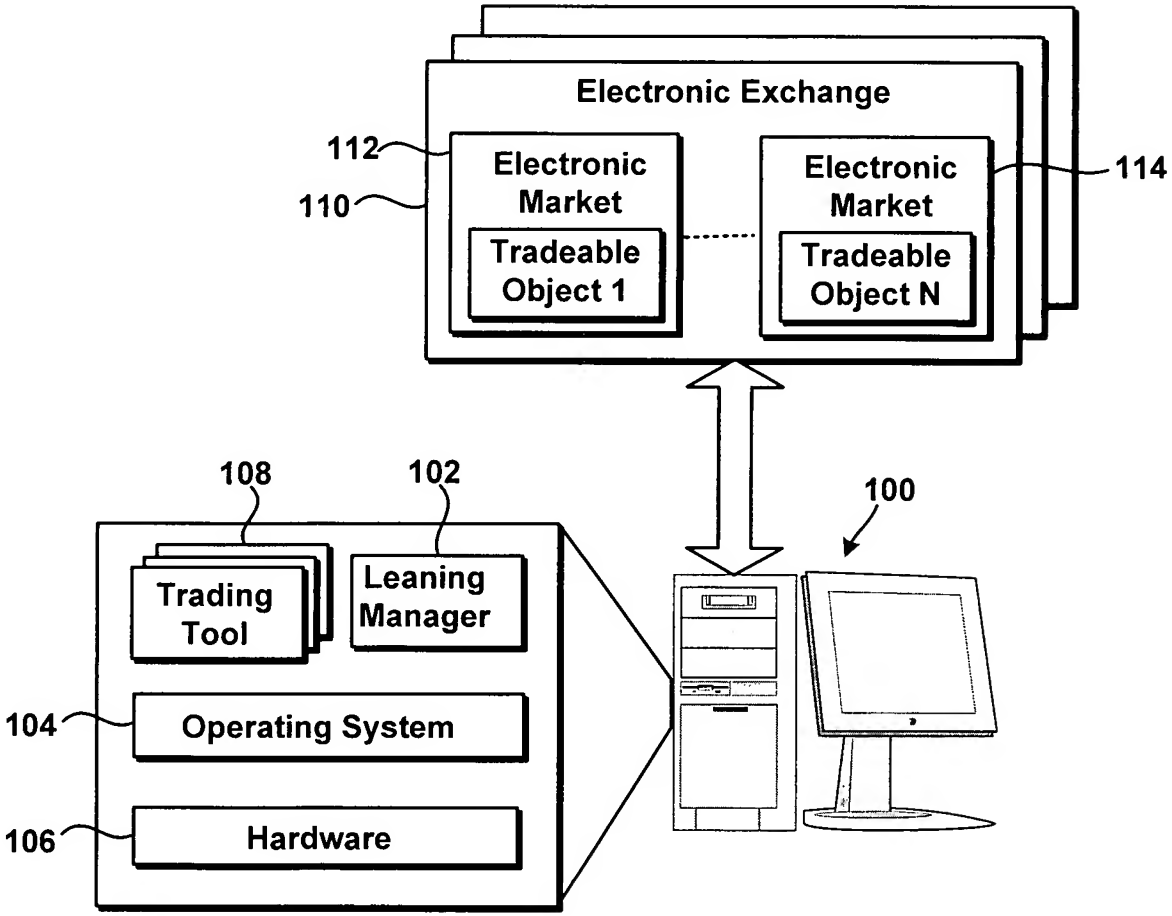
Electronic Exchange
112
110
Electronic Market
Tradeable Object 1
Electronic Market
Tradeable Object N
114
108
102
100
Trading Tool
Leaning Manager
104
Operating System
106
Hardware

FIG. 1

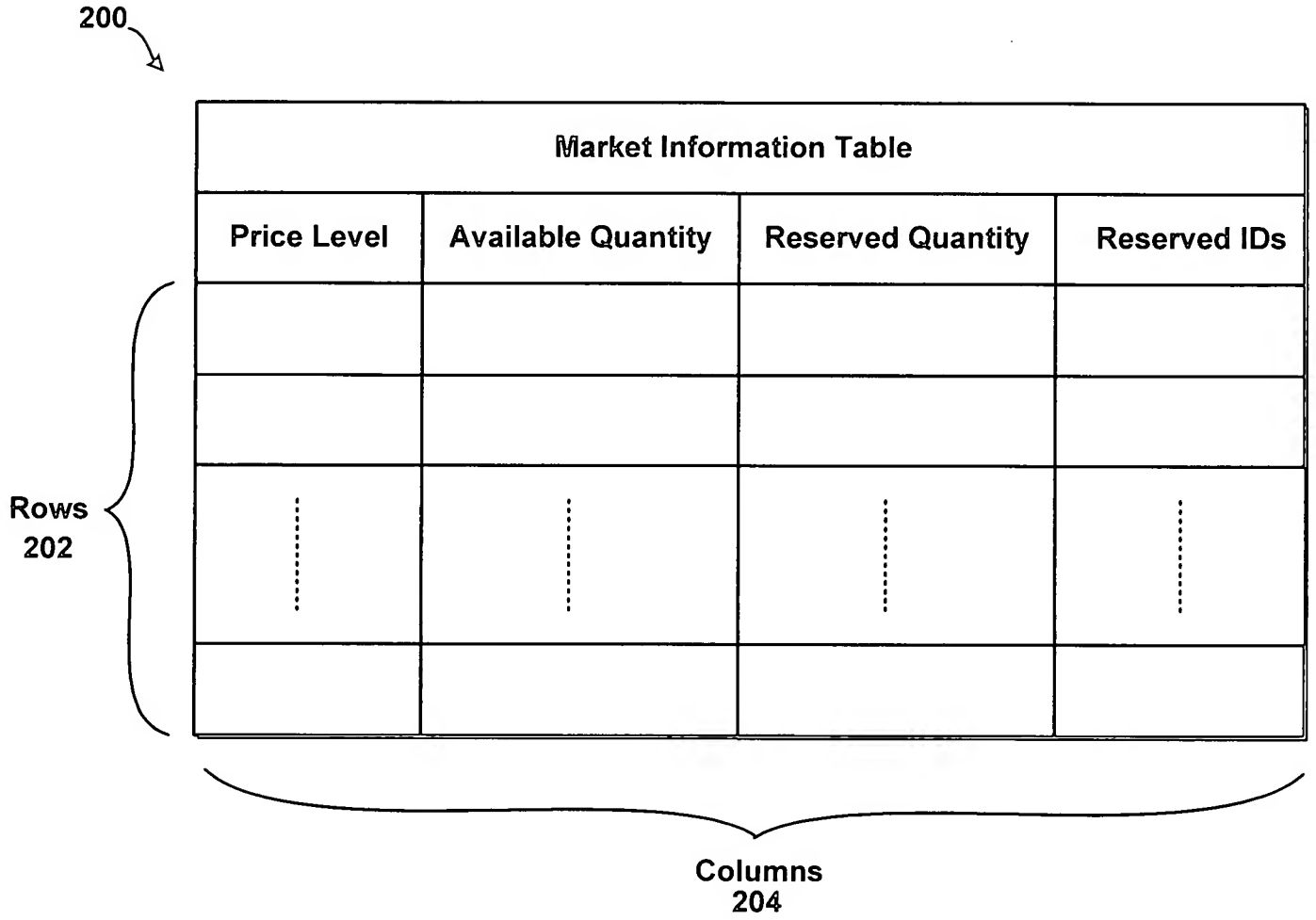
200
Market Information Table
Price Level
Available Quantity
Reserved Quantity
Reserved IDs
Rows
202
Columns
204

FIG. 2

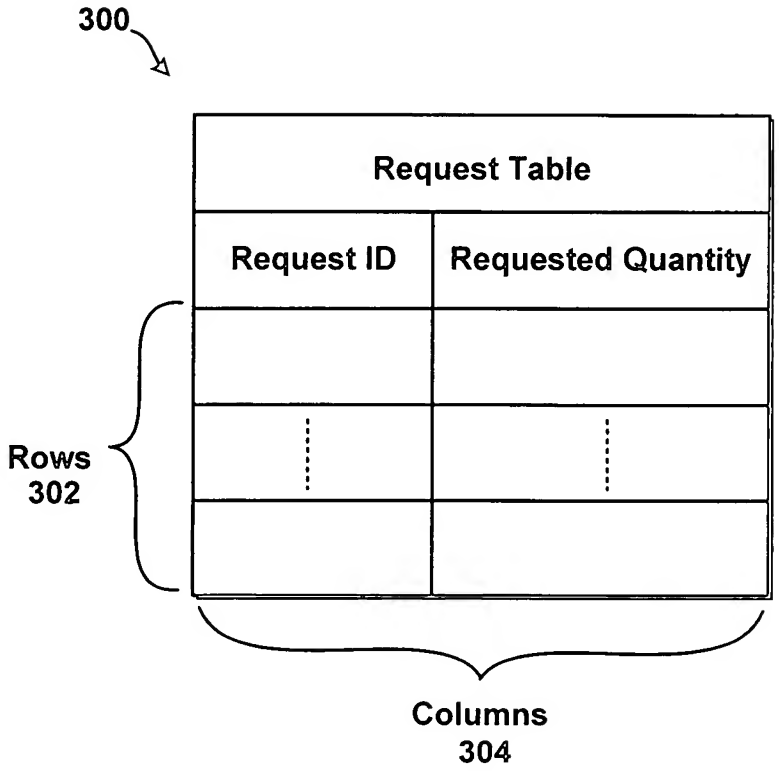
300
Request Table
Request ID
Requested Quantity
Rows
302
Columns
304

FIG. 3

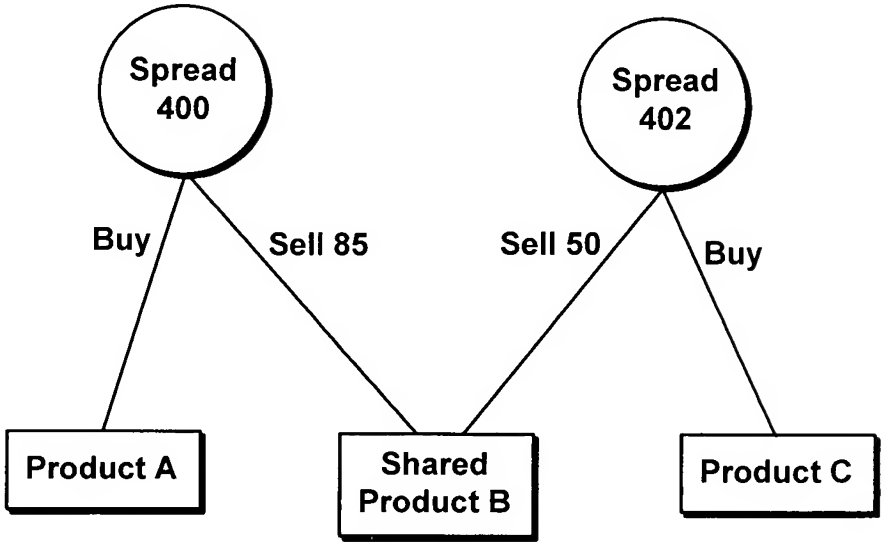
Spread
400
Spread
402
Buy
Sell 85
Sell 50
Buy
Product A
Shared
Product B
Product C

FIG. 4

Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	115		
49	120		
47	40		
44	10		
43	25		

FIG. 5

Request Table			
Request ID	Requested Quantity		
A	85		
B	50		

FIG. 6

Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	115	115	A, B
49	120	20	B
47	40		
44	10		
43	25		

FIG. 7

Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	75	75	A
49	120	60	A, B
47	40		
44	10		
43	25		

FIG. 8

Buy Side Market Information			
Price Level	Available Quantity	Reserved Quantity	Reserved IDs
50	25	25	A
49	120	90	A
47	40		
44	10		
43	25		

FIG. 9